

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

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|---|---|---------------------------------|
| Re Application of: R. Cohen, et al. |) | Group Art Unit: 2124 |
| Serial No.: 10/716,391 |) | Examiner: To be Assigned |
| Filed: November 17, 2003 |) | Attorney Docket No.: HAE-001.01 |
| For: <i>Systems and Methods for Computing</i> |) | (24612-101) |
| <i>Performance Parameters of Securities</i> |) | |
| <i>Portfolios</i> |) | |

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

**INFORMATION DISCLOSURE STATEMENT
UNDER 37 C.F.R. §§ 1.56 and 1.97**

Dear Sir:

Submitted herewith on Form PTO-1449 is a listing of documents known to Applicants and/or their Attorney in compliance with the requirements of 37 C.F.R. § 1.56. Pursuant to the July 11, 2003 Pre-Official Gazette Notice, only copies of the non-US patent references (References AB-AG) are being submitted. Applicants respectfully request that the Examiner consider the listed documents and indicate they were considered by making appropriate notations on the attached Form PTO-1449.

This submission does not represent that a search has been made or that no better art exists. Nor does it constitute an admission that the cited documents are material or constitute "prior art." If the Examiner applies the listed documents as prior art against any claim in the application and Applicants determine that the cited documents do not constitute "prior art" under United States law, Applicants reserve the right to present to the Office the relevant facts and law regarding the appropriate status of such documents. Applicants further reserve the right to take appropriate action to establish the patentability of the claimed subject matter over the listed

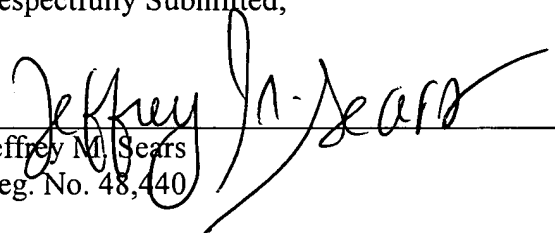
documents, should one or more of the referenced documents be applied against the claims of the present application.

No fee is believed due. If a fee is occasioned or if extensions of time are necessary, the Commissioner is authorized to charge any fee deficiency or credit overpayment to our **Deposit Account No. 06-1448, Ref. HAE-001.01.**

Respectfully Submitted,

Date: March 16, 2004

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Form PTO-1449

INFORMATION DISCLOSURE CITATION

Docket Number (Optional)
HAE-001.01 (24612-101)Application Number
10/716,391Applicant
R. Cohen et al.Filing Date
November 17, 2003Group Art Unit
2124

U.S. PATENT DOCUMENTS

| EXAMINER INITIALS | DOCUMENT NUMBER | DATE | NAME | CLASS | SUBCLASS | FILING DATE IF APPROPRIATE |
|----------------------|-----------------|----------|--------------|-------|----------|-------------------------------|
| AA | 2001/0042037 | 11/15/01 | Kam et al. | | | |
| AB | 2002/0032630 | 03/14/02 | Peng et al. | | | |
| AC | 2002/0059127 | 05/16/02 | Brown et al. | | | |
| AD | 2002/0147671 | 10/10/02 | Sloan et al. | | | |
| AE | 2002/0174045 | 11/21/02 | Arena et al. | | | |
| AF | 2003/0004846 | 01/02/03 | Schneider | | | |
| AG | 2003/0018556 | 01/23/03 | Squyres | | | |
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FOREIGN PATENT DOCUMENTS

| DOCUMENT NUMBER | DATE | COUNTRY | CLASS | SUBCLASS | Translation |
|-----------------|------|---------|-------|----------|-------------|
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OTHER DOCUMENTS

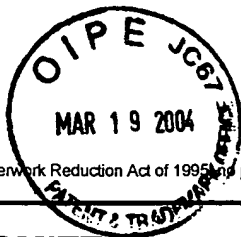
(Including Author, Title, Date, Pertinent Pages Etc.)

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|----|---|
| AH | Haugen, Robert A., <u>Modern Investment Theory, Fifth Edition</u> , Prentice Hall (2001) (pp. 1-4, 32-79, 201-228, 236-252, 272-298, 299-323, 618-629, 640-647. |
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| EXAMINER | DATE CONSIDERED |
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EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP § 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to the applicant.

Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE



PTO/SB/21 (08-03)

Approved for use through 07/31/2006. OMB 0651-0031

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**TRANSMITTAL
FORM**

(to be used for all correspondence after initial filing)

| | | | |
|---|----------------------|------------------------|------------------------|
| TRANSMITTAL FORM (to be used for all correspondence after initial filing) | Application Number | 10/716,391 | |
| | Filing Date | November 17, 2003 | |
| | First Named Inventor | Randolph B. Cohen | |
| | Art Unit | 2124 | |
| | Examiner Name | To be assigned | |
| Total Number of Pages in This Submission | 4+ | Attorney Docket Number | HAE-001.01 (24612-101) |

ENCLOSURES (check all that apply)

| | | |
|--|--|--|
| <input type="checkbox"/> Fee Transmittal Form <input type="checkbox"/> Fee Attached <input type="checkbox"/> Amendment / Reply <input type="checkbox"/> After Final <input type="checkbox"/> Affidavits/declaration(s) <input type="checkbox"/> Extension of Time Request <input type="checkbox"/> Express Abandonment Request <input checked="" type="checkbox"/> Information Disclosure Statement <input type="checkbox"/> Certified Copy of Priority Document(s) <input type="checkbox"/> Response to Missing Parts/ Incomplete Application <input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53 | <input type="checkbox"/> Drawing(s) <input type="checkbox"/> Licensing-related Papers <input type="checkbox"/> Petition <input type="checkbox"/> Petition to Convert to a Provisional Application <input type="checkbox"/> Power of Attorney, Revocation Change of Correspondence Address <input type="checkbox"/> Terminal Disclaimer <input type="checkbox"/> Request for Refund <input type="checkbox"/> CD, Number of CD(s) _____ | <input type="checkbox"/> After Allowance Communication to Group <input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences <input type="checkbox"/> Appeal Communication to Group (Appeal Notice, Brief, Reply Brief) <input type="checkbox"/> Proprietary Information <input type="checkbox"/> Status Letter <input checked="" type="checkbox"/> Other Enclosure(s) (please identify below): PTO Form 1449 listing refs. AA- AH; Copy of listed ref. AH; and Return postcard. |
| Remarks | | Customer Number : 25181 |

SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT

| | |
|-------------------------------|------------------|
| Firm or Individual name | Jeffrey M. Sears |
| Signature | |
| Date | March 16, 2004 |

CERTIFICATE OF MAILING

| | | | |
|---|---------------|------|----------------|
| I hereby certify that this correspondence is being facsimile transmitted to the USPTO or deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450 on the date shown below. | | | |
| Typed or printed name | Steve Pereira | | |
| Signature | | Date | March 16, 2004 |

This collection of information is required by 37 CFR 1.5. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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